LATINOS TRADING

BACKTEST REPORT

Backtest #29026 · BTC/USD · BTC/USD · TS-Momentum Crypto (24/7) (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.21%	-1.77	0.0%	-27.00%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The backtest reveals catastrophic failure with a negative ROI and a zero percent win rate across only five trades, rendering the Sharpe ratio and drawdown metrics statistically meaningless due to the tiny sample size. The strategy's momentum logic appears completely misaligned with current BTC/USD volatility, resulting in a capital erosion that exceeds the maximum drawdown figure. Given the lack of statistical confidence, this signal manifest is fundamentally flawed and requires immediate suspension. The critical next step is to audit the entry/exit conditions against historical volatility regimes to identify the precise point of logic failure before any re-optimization is attempted.

ADDITIONAL METRICS

CAGR	**-26.21%**
Sortino Ratio	**-1.13**
Turnover	**7.99x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$7381.71**

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